

This Page Is Inserted by IFW Operations  
and is not a part of the Official Record

## **BEST AVAILABLE IMAGES**

Defective images within this document are accurate representations of the original documents submitted by the applicant.

Defects in the images may include (but are not limited to):

- BLACK BORDERS
- TEXT CUT OFF AT TOP, BOTTOM OR SIDES
- FADED TEXT
- ILLEGIBLE TEXT
- SKEWED/SLANTED IMAGES
- COLORED PHOTOS
- BLACK OR VERY BLACK AND WHITE DARK PHOTOS
- GRAY SCALE DOCUMENTS

**IMAGES ARE BEST AVAILABLE COPY.**

**As rescanning documents *will not* correct images,  
please do not report the images to the  
Image Problem Mailbox.**

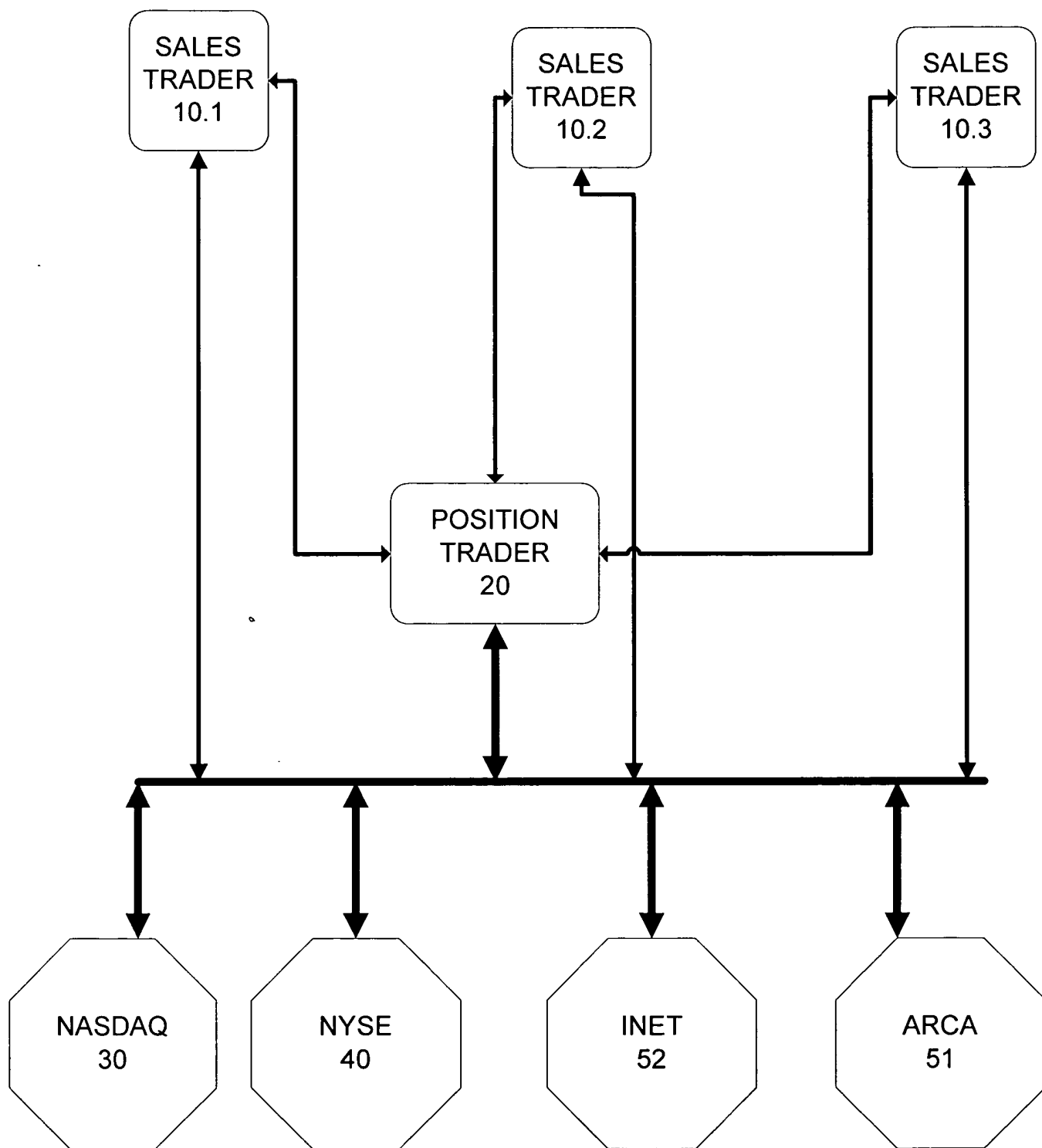


FIGURE 1 (PRIOR ART)

110

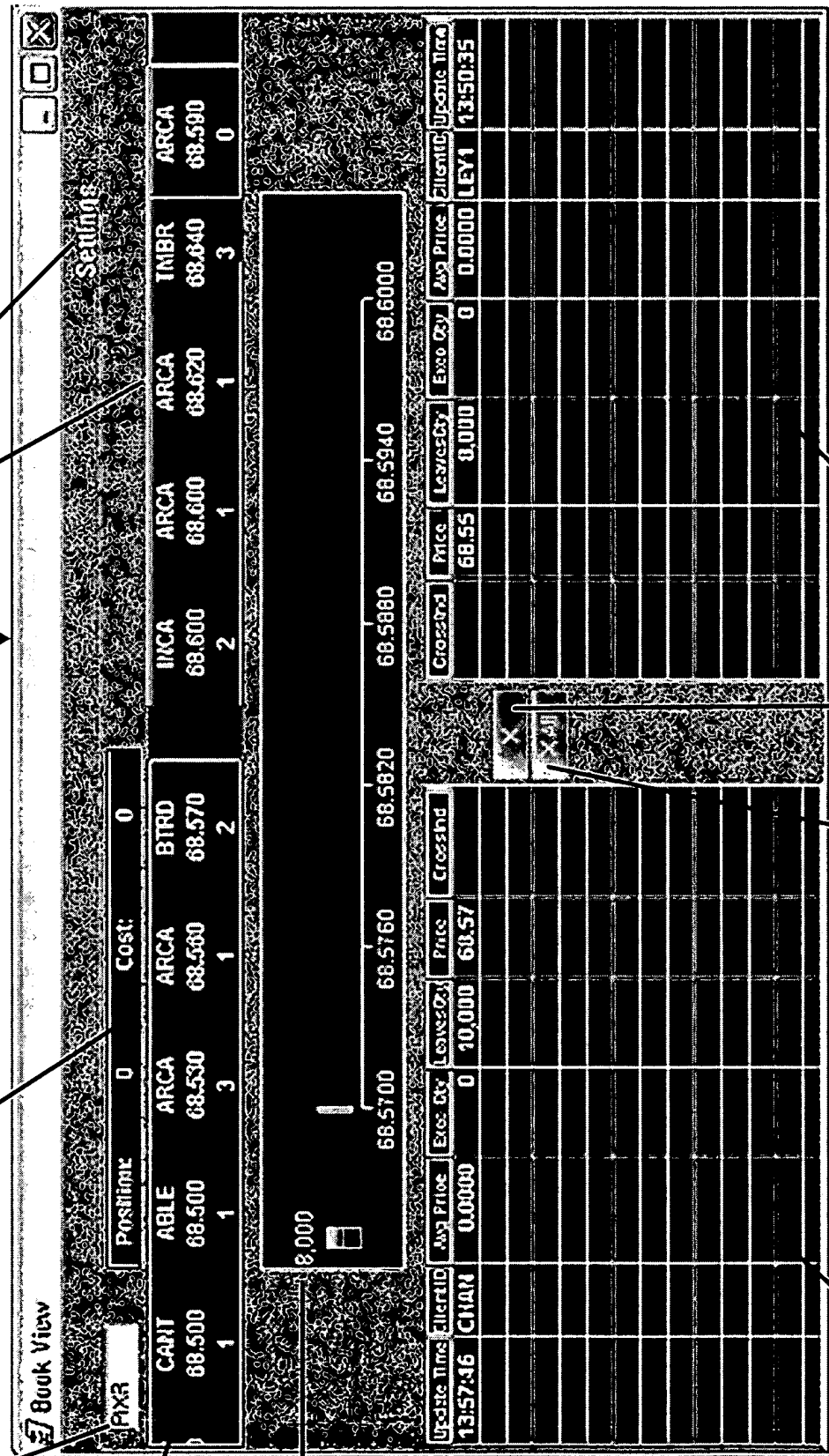
120

100

132

165

FIGURE 2A



131

150

141

160

161

142



Book View

FXR

Postline: 0 Cost: 0

Settings

ABLE	ARCA	ARCA	SBSH	BTRD
68.500	68.510	68.530	68.570	68.570
1	0	3	1	2

INCA	SBSH	ARCA	ARCA	ARCA
68.600	68.600	68.600	68.620	68.590
2	1	3	1	0

Gross: 22,000

22,000

8,000

68.5700

68.5760

68.5820

68.5880

68.5940

68.6000

Update Time	ClientID	Ask Price	Exec Qty	LeavesQty	Price	Crosshd
13:58:53	FIDO	0.0000	0	25,000	MKT	
13:58:34	LEY2	0.0000	0	5,000	68.59	
13:57:46	CHAR	0.0000	0	10,000	68.57	

ClientID	Ask Price	Exec Qty	LeavesQty	Price	Crosshd
CUST	0.0000	0	14,000	68.58	
LEY1	0.0000	0	8,000	68.55	

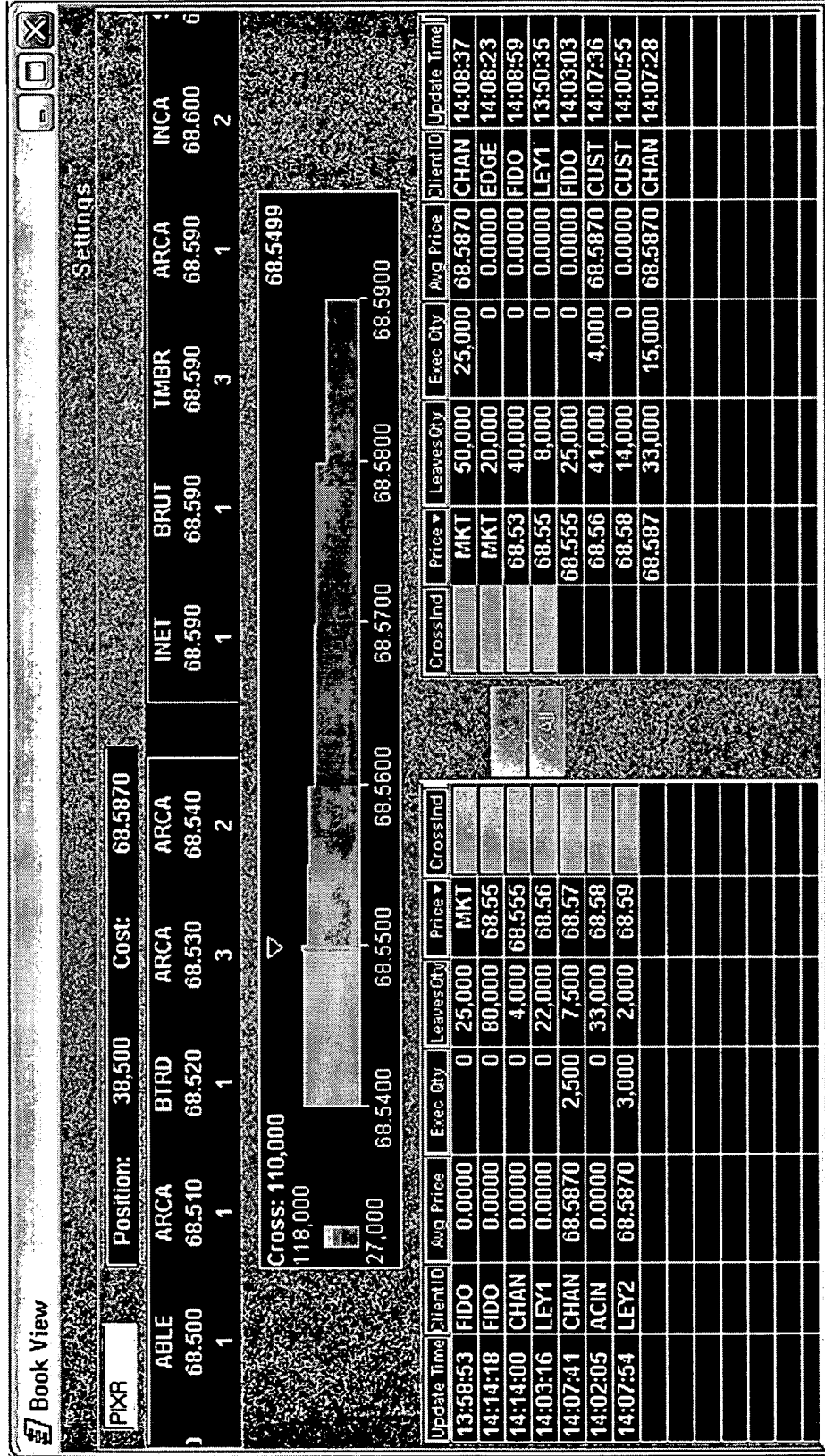
  

Update Time	ClientID	Update Time
14:00:55	CUST	14:00:55
13:50:35	LEY1	13:50:35

—

### Book View

FIGURE 2E



Buyers Price	Bid	Sellers Price					Ask
		Mid					
	10.0100	10.0200	10.0300	10.0400	10.0500	10.0600	10.0700
10.0100	10.0100	No Cross	No Cross	No Cross	No Cross	No Cross	No Cross
10.0200	10.0150	10.0200	No Cross	No Cross	No Cross	No Cross	No Cross
10.0300	10.0200	10.0250	10.0300	No Cross	No Cross	No Cross	No Cross
10.0400	10.0250	10.0300	10.0350	10.0400	No Cross	No Cross	No Cross
10.0500	10.0300	10.0350	10.0400	10.0450	10.0500	No Cross	No Cross
10.0600	10.0350	10.0400	10.0450	10.0500	10.0550	10.0600	No Cross
10.0700	10.0400	10.0450	10.0500	10.0550	10.0600	10.0650	10.0700

When multiple orders are involved, or there is a "spread" between the possible cross price, the cross may occur at any price the trader selects.

**FIGURE 3**

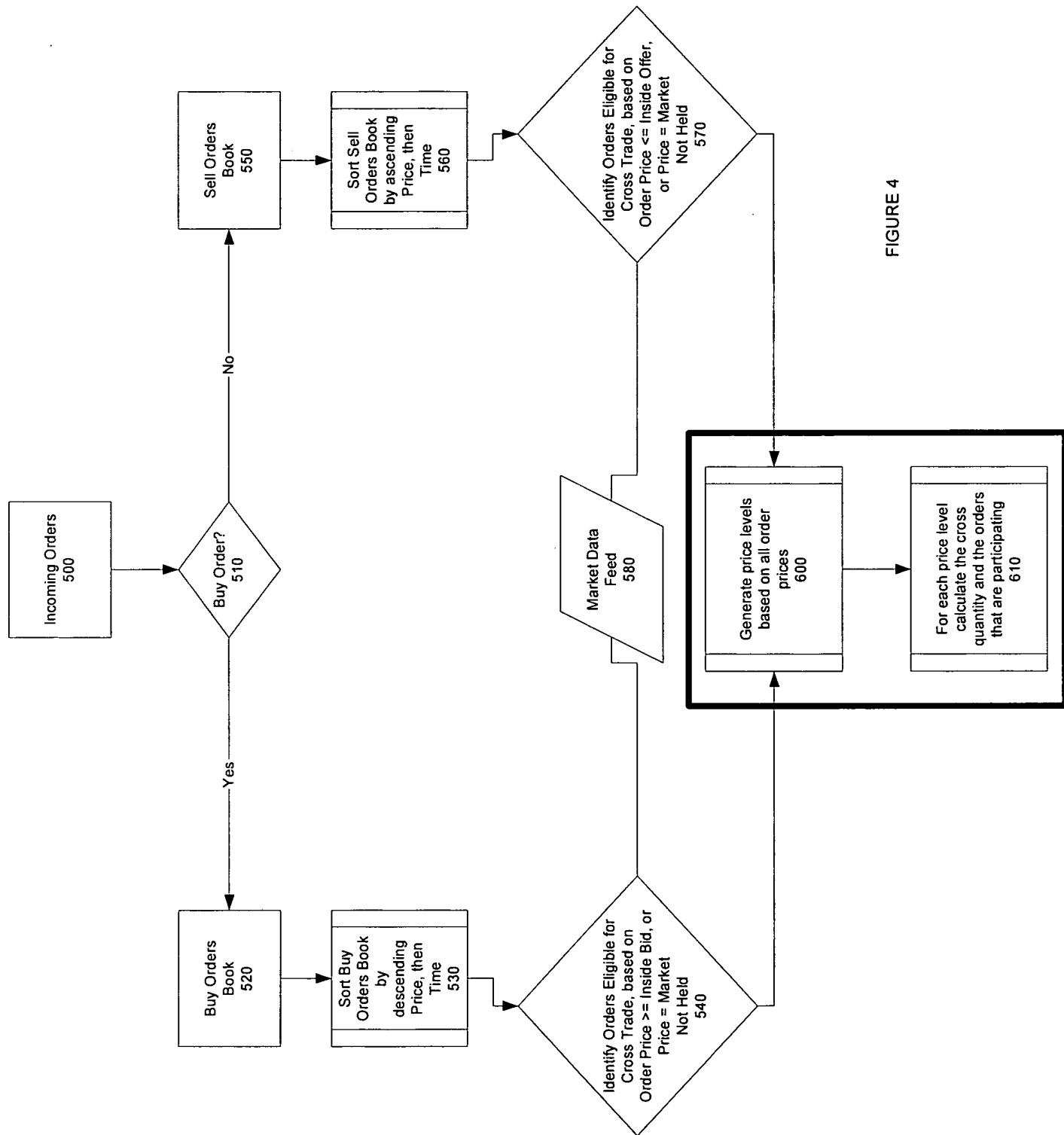


FIGURE 4